Math 278C: Optimization and Data Science Seminar

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An exact penalty method for generalized Nash equilibrium problems

Abstract:
The generalized Nash equilibrium problem (GNEP for short) is an extension of Nash equilibrium problem where the feasible set of each player may depend on the rivals strategies. It has many applications in areas such as economics, engineering, transportation and management sciences. In this talk, we present an exact penalty function method to reduce the GNEP into a Nash equilibrium problem. Here the penalty function is smooth, which is different from the most existing function. We also report numerical results so as to illustrate the efficiency of the proposed method.

Host: Jiawang Nie

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